



Daily MTM Report

Daily summary for 21/04/2008

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
<u>i-Bonds</u>									
R153 On 31/08/2010 Bond			10.00000	9.94000			0.00	0	0.00
R157 On 15/09/2015 Bond			9.27000	9.21000			0.00	0	0.00
R186 On 21/12/2026 Bond			9.10000	9.03500			0.00	0	0.00
R196 On 28/02/2009 Bond			11.13900	11.12400			0.00	0	0.00
R201 On 21/12/2014 Bond			9.31000	9.25000			0.00	0	0.00
R203 On 15/09/2017 Bond			9.23000	9.17000			0.00	0	0.00
R204 On 21/12/2018 Bond			9.21500	9.16000			0.00	0	0.00
R206 On 15/01/2014 Bond			9.34500	9.28000			0.00	0	0.00
R207 On 15/01/2020 Bond			9.21500	9.15500			0.00	0	0.00
R209 On 31/03/2036 Bond			8.92000	8.85000			0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
Total for j-Bonds:								0.00	0	0.00

Derivatives

\$ / R On 13/06/2008 Currency Future			7.86320		7.87510		0.00	1,753,493.60	223	55,290.00
\$ / R On 15/09/2008 Currency Future			8.04250		8.05440		0.00	9,892,275.00	1,230	21,254.00
\$ / R On 12/12/2008 Currency Future			8.22470		8.23620		0.00	0.00	0	8,071.00
£ / R On 13/06/2008 Currency Future			15.51610		15.66080		0.00	77,580.50	5	5,194.00
£ / R On 15/09/2008 Currency Future			15.76790		15.91730		0.00	0.00	0	611.00
£ / R On 12/12/2008 Currency Future			16.02660		16.18210		0.00	288,478.80	18	216.00
€ / R On 13/06/2008 Currency Future			12.48900		12.36360		0.00	6,244,500.00	500	17,327.00
€ / R On 15/09/2008 Currency Future			12.71830		12.59230		0.00	0.00	0	8,514.00
€ / R On 12/12/2008 Currency Future			12.95280		12.82610		0.00	0.00	0	4,861.00
ALBI On 02/05/2008 Index Future			254.89800		255.05200		0.00	0.00	0	594.00
ALBI On 02/05/2008 Index Future	265.00	Call			0.00000	0	0.00	0.00	0	0.00
ALBI On 02/05/2008 Index Future	265.00	Put			99,480.00000	101,020	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future			262.93300		263.59900		0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Call			22,603.00000	19,484	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Put			36,613.00000	40,154	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future			270.73900		271.40300		0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Call			79,738.00000	74,608	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			15,708.00000	17,218	0.00	0.00	0	0.00
CRD1 On 02/05/2008 Index Future			110.43500		110.46400		0.00	0.00	0	0.00
CRD1 On 07/08/2008 Index Future			113.71700		113.74700		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			116.84900		116.87900		0.00	0.00	0	8.00
GOVI On 02/05/2008 jGovi			257.11200		257.25950		0.00	0.00	0	19.00
GOVI On 02/05/2008 jGovi	264.00	Call			33.00000	7	0.00	0.00	0	0.00
GOVI On 02/05/2008 jGovi	264.00	Put			67,438.00000	68,887	0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi			264.61750		264.76850		0.00	0.00	0	142.00
GOVI On 07/08/2008 jGovi	274.00	Call			3,812.00000	3,470	0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi	274.00	Put			96,127.00000	97,295	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi			271.92400		272.07900		0.00	0.00	0	60.00
GOVI On 06/11/2008 jGovi	274.00	Call			31,632.00000	30,671	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			50,842.00000	51,431	0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ILBI On 02/05/2008 Index Future			315.17300		316.75300		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			11.47900		11.39400		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			10.28100		10.20200		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			9.66700		9.60600		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			10.44000		10.36400		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			10.11000		10.06500		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			10.09600		10.03100		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			10.01500		9.93900		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar			11.71700		11.71700		0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra			11.76400		11.71200		0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra	10.25	Call			6,104.00000	5,772	0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra	10.25	Put			2,283.00000	1,840	0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra			11.91100		11.85600		0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra	10.25	Call			13,032.00000	12,958	0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra	10.25	Put			9,143.00000	8,936	0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			11.87500		11.80600		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra	10.25	Call			16,771.00000	16,750	0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra	10.25	Put			13,002.00000	12,815	0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			11.81100		11.70700		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra	10.00	Call			19,977.00000	20,019	0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra	10.00	Put			15,842.00000	15,633	0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			11.56700		11.46400		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			11.24600		11.13200		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra	10.00	Call			24,120.00000	24,189	0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra	10.00	Put			21,374.00000	21,167	0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			10.92800		10.82600		0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote			11.49200		11.40400		0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote	10.00	Call			26,565.00000	28,065	0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote	10.00	Put			9.00000	1	0.00	0.00	0	0.00
JN02 On 07/08/2008 jNote			11.31300		11.21700		0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
JN02 On 06/11/2008 jNote			11.08500		10.98000		0.00	0.00	0	0.00
JN02 On 06/11/2008 jNote	11.25	Call			12,614.00000	13,341	0.00	0.00	0	0.00
JN02 On 06/11/2008 jNote	11.25	Put			17,376.00000	16,248	0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote			10.84000		10.72600		0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote	11.25	Call			13,699.00000	14,455	0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote	11.25	Put			22,966.00000	21,698	0.00	0.00	0	0.00
JN05 On 02/05/2008 jNote			10.49800		10.42800		0.00	0.00	0	0.00
JN05 On 02/05/2008 jNote	9.50	Call			37,232.00000	39,807	0.00	0.00	0	0.00
JN05 On 02/05/2008 jNote	9.50	Put			0.00000	0	0.00	0.00	0	0.00
JN05 On 07/08/2008 jNote			10.36400		10.29400		0.00	0.00	0	0.00
JN05 On 07/11/2008 jNote			9.53900		9.46000		0.00	0.00	0	0.00
JN05 On 07/11/2008 jNote	11.25	Call			634.00000	738	0.00	0.00	0	0.00
JN05 On 07/11/2008 jNote	11.25	Put			67,774.00000	64,777	0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote			9.94200		9.87800		0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote	9.00	Call			56,366.00000	60,166	0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote	9.00	Put			0.00000	0	0.00	0.00	0	0.00
JN10 On 07/08/2008 jNote			9.85000		9.78300		0.00	0.00	0	0.00
JN10 On 07/11/2008 jNote			9.26500		9.20200		0.00	0.00	0	0.00
JROD On 30/04/2008 jRod			10.81300		10.80800		0.00	0.00	0	0.00
JROD On 30/05/2008 jRod			11.09900		11.10700		0.00	0.00	0	0.00
JROD On 30/06/2008 jRod			11.48900		11.48500		0.00	0.00	0	0.00
JROD On 31/07/2008 jRod			11.29700		11.28000		0.00	0.00	0	0.00
JROD On 29/08/2008 jRod			11.49400		11.45800		0.00	0.00	0	0.00
JROD On 30/09/2008 jRod			11.70600		11.64900		0.00	0.00	0	0.00
JROD On 31/10/2008 jRod			11.51000		11.46000		0.00	0.00	0	0.00
JROD On 28/11/2008 jRod			11.66700		11.60800		0.00	0.00	0	0.00
JROD On 31/12/2008 jRod			11.86500		11.79900		0.00	0.00	0	0.00
OTH1 On 02/05/2008 Index Future			244.02000		244.21100		0.00	0.00	0	0.00
OTH1 On 07/08/2008 Index Future			251.27200		251.46800		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			258.19300		258.39300		0.00	0.00	0	12.00
R153 On 02/05/2008 Bond Future			9.97200		9.94200		2.64	0.00	0	6,532.00
R153 On 02/05/2008 Bond Future	9.00	Call			0.00000	0	2.64	0.00	0	0.00
R153 On 02/05/2008 Bond Future	9.00	Put			2,009.00000	2,072	2.64	0.00	0	0.00
R153 On 07/08/2008 Bond Future			9.79900		9.76900		2.33	0.00	0	1,290.00
R153 On 07/08/2008 Bond Future	8.50	Call			22.00000	18	2.22	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.50	Put			2,457.00000	2,510	2.22	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.25	Call			7.00000	6	2.16	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.25	Put			2,931.00000	2,986	2.16	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R153 On 06/11/2008 Bond Future			9.67600	9.64600		0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Call		1,295.00000	1,261	0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Put		1,963.00000	1,980	0.00	0.00	0	0.00
R157 On 02/05/2008 Bond Future			9.25200	9.23200		6.35	0.00	0	10,988.00
R157 On 02/05/2008 Bond Future	8.75	Call		24.00000	9	6.65	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.75	Put		2,969.00000	3,074	6.65	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.50	Call		1.00000	0	6.50	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.50	Put		4,511.00000	4,630	6.50	0.00	0	2,000.00
R157 On 07/08/2008 Bond Future			9.15800	9.13800		6.25	0.00	0	6,457.00
R157 On 07/08/2008 Bond Future	9.25	Call		2,268.00000	2,176	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.25	Put		1,612.00000	1,638	6.85	0.00	0	500.00
R157 On 07/08/2008 Bond Future	9.00	Call		1,512.00000	1,436	6.70	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.00	Put		2,326.00000	2,367	6.70	0.00	0	200.00
R157 On 07/08/2008 Bond Future	8.75	Call		929.00000	870	6.55	0.00	0	500.00
R157 On 07/08/2008 Bond Future	8.75	Put		3,236.00000	3,295	6.55	0.00	0	0.00
R157 On 07/08/2008 Bond Future	750.00	Call		121,475.00000	121,358	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	750.00	Put		0.00000	0	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.50	Call		3,143.00000	3,041	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.50	Put		1,041.00000	1,056	6.85	0.00	0	200.00
R157 On 07/08/2008 Bond Future	8.50	Call		518.00000	477	6.40	0.00	0	200.00
R157 On 07/08/2008 Bond Future	8.50	Put		4,342.00000	4,418	6.40	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.25	Call		256.00000	231	6.25	0.00	0	500.00
R157 On 07/08/2008 Bond Future	8.25	Put		5,622.00000	5,714	6.25	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.00	Call		110.00000	97	6.10	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.00	Put		7,042.00000	7,146	6.10	0.00	0	0.00
R157 On 06/11/2008 Bond Future			9.08700	9.06700		0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	8.75	Call		1,084.00000	1,031	0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	8.75	Put		2,918.00000	2,979	0.00	0.00	0	0.00
R186 On 02/05/2008 Bond Future			9.08400	9.06400		11.34	0.00	0	1,050.00
R186 On 02/05/2008 Bond Future	8.00	Call		0.00000	0	11.07	0.00	0	0.00
R186 On 02/05/2008 Bond Future	8.00	Put		11,198.00000	11,394	11.07	0.00	0	0.00
R186 On 07/08/2008 Bond Future			9.01000	8.99000		12.02	0.00	0	2,320.00
R186 On 07/08/2008 Bond Future	7.75	Call		130.00000	113	11.44	0.00	0	0.00
R186 On 07/08/2008 Bond Future	7.75	Put		13,377.00000	13,556	11.44	0.00	0	0.00
R186 On 06/11/2008 Bond Future			8.95000	8.93000		0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Call		392.00000	352	0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Put		4,744.00000	4,900	0.00	0.00	0	0.00
R196 On 02/05/2008 Bond Future			11.10400	11.08300		1.16	0.00	0	0.00
R196 On 02/05/2008 Bond Future	9.00	Call		0.00000	0	1.16	0.00	0	0.00
R196 On 02/05/2008 Bond Future	9.00	Put		1,595.00000	1,611	1.16	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R196 On 07/08/2008 Bond Future			10.65700	10.62700		0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Call		724.00000	703	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Put		1,712.00000	1,707	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future			10.36600	10.32900		0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Call		1,292.00000	1,276	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Put		1,760.00000	1,755	0.00	0.00	0	0.00
R201 On 02/05/2008 Bond Future			9.28700	9.26700		6.29	0.00	0	0.00
R201 On 02/05/2008 Bond Future	8.50	Call		1.00000	0	6.29	0.00	0	0.00
R201 On 02/05/2008 Bond Future	8.50	Put		3,766.00000	3,861	6.29	0.00	0	0.00
R201 On 07/08/2008 Bond Future			9.17400	9.15400		6.45	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Call		77.00000	67	6.14	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Put		5,676.00000	5,760	6.14	0.00	0	0.00
R201 On 06/11/2008 Bond Future			9.07800	9.05800		0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Call		917.00000	874	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Put		2,339.00000	2,387	0.00	0.00	0	0.00
R203 On 02/05/2008 Bond Future			9.20900	9.18900		6.73	0.00	0	0.00
R203 On 02/05/2008 Bond Future	8.25	Call		0.00000	0	6.73	0.00	0	0.00
R203 On 02/05/2008 Bond Future	8.25	Put		5,812.00000	5,930	6.73	0.00	0	0.00
R203 On 07/08/2008 Bond Future			9.10900	9.08900		0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future	7.75	Call		1.00000	1	0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future	7.75	Put		8,340.00000	8,458	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future			9.02900	9.00900		0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Call		417.00000	386	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Put		3,446.00000	3,531	0.00	0.00	0	0.00
R204 On 02/05/2008 Bond Future			9.20100	9.18100		7.21	0.00	0	3,779.00
R204 On 02/05/2008 Bond Future	8.25	Call		0.00000	0	7.21	0.00	0	0.00
R204 On 02/05/2008 Bond Future	8.25	Put		6,162.00000	6,288	7.21	0.00	0	0.00
R204 On 07/08/2008 Bond Future			9.11200	9.09200		0.00	0.00	0	0.00
R204 On 07/08/2008 Bond Future	7.75	Call		0.00000	0	0.00	0.00	0	0.00
R204 On 07/08/2008 Bond Future	7.75	Put		8,990.00000	9,116	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future			9.03700	9.01700		0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Call		362.00000	332	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Put		3,670.00000	3,766	0.00	0.00	0	0.00
R206 On 02/05/2008 Bond Future			9.32300	9.30300		4.88	0.00	0	0.00
R206 On 02/05/2008 Bond Future	8.25	Call		0.00000	0	4.88	0.00	0	0.00
R206 On 02/05/2008 Bond Future	8.25	Put		4,479.00000	4,561	4.88	0.00	0	0.00
R206 On 07/08/2008 Bond Future			9.19000	9.17000		0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future	8.00	Call		35.00000	30	0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future	8.00	Put		4,884.00000	4,959	0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R206 On 06/11/2008 Bond Future			9.07100	9.05100		0.00	0.00	0	610.00
R206 On 06/11/2008 Bond Future	8.00	Call		225.00000	210	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future	8.00	Put		4,441.00000	4,503	0.00	0.00	0	0.00
R207 On 02/05/2008 Bond Future			9.20300	9.18300		7.86	0.00	0	0.00
R207 On 02/05/2008 Bond Future	8.25	Call		0.00000	0	7.86	0.00	0	0.00
R207 On 02/05/2008 Bond Future	8.25	Put		6,272.00000	6,400	7.86	0.00	0	0.00
R207 On 07/08/2008 Bond Future			9.12100	9.10100		0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future	8.00	Call		1.00000	1	0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future	8.00	Put		7,434.00000	7,562	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future			9.05100	9.03100		0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Call		275.00000	250	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Put		3,743.00000	3,845	0.00	0.00	0	0.00
R209 On 02/05/2008 Bond Future			8.90700	8.88700		12.88	0.00	0	6,225.00
R209 On 02/05/2008 Bond Future	7.75	Call		0.00000	0	12.88	0.00	0	0.00
R209 On 02/05/2008 Bond Future	7.75	Put		10,016.00000	10,174	12.88	0.00	0	0.00
R209 On 07/08/2008 Bond Future			8.84400	8.82400		0.00	0.00	0	2,450.00
R209 On 07/08/2008 Bond Future	7.75	Call		0.00000	0	0.00	0.00	0	0.00
R209 On 07/08/2008 Bond Future	7.75	Put		9,501.00000	9,661	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future			8.79300	8.77300		0.00	0.00	0	260.00
R209 On 06/11/2008 Bond Future	7.75	Call		1.00000	1	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future	7.75	Put		9,079.00000	9,240	0.00	0.00	0	0.00
TRT1 On 02/05/2008 Index Future			253.80300	253.95100		0.00	0.00	0	0.00
TRT1 On 07/08/2008 Index Future			261.34600	261.49700		0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			268.54500	268.69900		0.00	0.00	0	400.00

Total for Derivatives:							18,256,327.90	1,976	168,634.00
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Grand Total:							18,256,327.90	1,976	168,634.00
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